INFORMATION DISCLOSURE CITATION (Use several sheets if necessary) **PTO Form 1449 (Modified)** **List of References**	Attorney Docket No. 060967-0008	Serial No. 09/845,220
	Applicants Zumbach et al.	
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*Examiner Initial		Document Number	Date	Name	Class	Sub Class	Filing Date

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		Document Number	Date	Country	Class	Sub Class	Translation YES	Translation NO

		OTHER DOCUMENTS (Including Author, Title, Date, Pertinent Pages, Etc.)
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	AK	Britten-Jones M., Schaefer S.M., "Non-Linear Value-at-Risk," European Finance Review, 1999, 2 (2).

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